




In view of the health context linked to the spread of the coronavirus, the methods of organisation and evaluation of the learning units could be adapted in different situations; these possible new methods have been - or will be - communicated by the teachers to the students.

5 credits

30.0 h + 22.5 h

Q1

Teacher(s)	Devolder Pierre ;
Language :	French
Place of the course	Louvain-la-Neuve
Aims	<i>The contribution of this Teaching Unit to the development and command of the skills and learning outcomes of the programme(s) can be accessed at the end of this sheet, in the section entitled "Programmes/courses offering this Teaching Unit".</i>
Content	<ul style="list-style-type: none"> <li>• Intro : risk-free asset</li> <li>• Part 1 : portfolio theory</li> <li>• Part 2 : dynamic risk asset</li> <li>• Part 3 : stochastic calculus</li> <li>• Part 4 : continuous-time asset pricing</li> <li>• Part 5 : optimal investment strategy</li> </ul>
Inline resources	<a href="https://moodleucl.uclouvain.be/course/view.php?id=10317">https://moodleucl.uclouvain.be/course/view.php?id=10317</a>
Bibliography	Capinski / Zastawniak : Mathematics for Finance (Springer, 2003) Wiersena : Brownian Motion Calculus (Wiley, 2008)
Faculty or entity in charge	MAP

Programmes containing this learning unit (UE)				
Program title	Acronym	Credits	Prerequisite	Aims
Master [120] in Mathematics	<a href="#">MATH2M</a>	5		
Master [120] in Actuarial Science	<a href="#">ACTU2M</a>	5		
Master [120] in Mathematical Engineering	<a href="#">MAP2M</a>	5		
Master [120] in Statistic: General	<a href="#">STAT2M</a>	5		